

IPS Daily Morning Brief

2019-05-10

종가 기준일 2019-05-09

IRS									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
6M	1.8250	-0.25	1.8280	1.8400	1.8665	1.9125	1.6750	2.0875	1.2875
9M	1.8075	-1.00	1.8165	1.8234	1.8521	1.9125	1.7375	2.0525	1.2500
1Y	1.7850	-1.00	1.7950	1.8033	1.8327	1.9200	1.7575	2.0325	1.2200
1.5Y	1.7475	-1.00	1.7585	1.7680	1.7983	2.0250	1.7125	2.0325	1.1900
2Y	1.7050	-1.00	1.7170	1.7286	1.7631	2.1150	1.6725	2.1150	1.1675
3Y	1.6750	-1.00	1.6880	1.6966	1.7301	2.2225	1.6350	2.2225	1.1550
4Y	1.6600	-1.25	1.6775	1.6835	1.7153	2.2950	1.6150	2.2950	1.1575
5Y	1.6525	-1.25	1.6700	1.6770	1.7080	2.3400	1.6050	2.3400	1.1575
7Y	1.6500	-1.25	1.6675	1.6750	1.7053	2.3950	1.5950	2.3950	1.1675
10Y	1.6775	-1.50	1.6985	1.7025	1.7348	2.4850	1.6150	2.4850	1.2125
12Y	1.7050	-1.25	1.7240	1.7275	1.7605	2.5225	1.6425	2.5225	1.2150
15Y	1.7150	-1.25	1.7340	1.7344	1.7670	2.5400	1.6450	2.5400	1.2150
20Y	1.6975	-1.25	1.7165	1.7120	1.7492	2.5600	1.6225	2.6500	1.2150

6*9M	-1.75	-0.75	-1.15	-1.66	-1.45	8.50	-5.25	12.50	-6.00
9*12M	-2.25	0.00	-2.15	-2.01	-1.94	8.25	-4.50	10.50	-4.50
1*2Y	-8.00	0.00	-7.80	-7.46	-6.96	23.00	-11.00	23.00	-11.00
2*3Y	-3.00	0.00	-2.90	-3.20	-3.30	13.25	-4.25	13.25	-4.25
2*4Y	-4.50	-0.25	-3.95	-4.51	-4.78	21.75	-6.50	23.50	-6.50
2*5Y	-5.25	-0.25	-4.70	-5.16	-5.51	27.25	-7.75	34.00	-7.75
3*4Y	-1.50	-0.25	-1.05	-1.31	-1.48	8.50	-2.50	11.25	-2.50
3*5Y	-2.25	-0.25	-1.80	-1.96	-2.21	14.00	-3.50	22.00	-3.50
4*5Y	-0.75	0.00	-0.75	-0.65	-0.73	6.00	-1.25	10.75	-1.25
5*7Y	-0.25	0.00	-0.25	-0.20	-0.28	7.25	-1.25	14.75	-1.25
5*10Y	2.50	-0.25	2.85	2.55	2.68	16.25	0.75	30.75	0.75
7*10Y	2.75	-0.25	3.10	2.75	2.96	9.50	1.75	16.75	1.75
10*12Y	2.75	0.25	2.55	2.50	2.56	4.50	2.00	7.75	-0.25
10*15Y	3.75	0.25	3.55	3.19	3.22	6.75	2.00	13.00	-0.75
10*20Y	2.00	0.25	1.80	0.95	1.43	10.25	-1.50	27.50	-11.00

BOND									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	1.720	-0.90	1.730	1.753	1.792	1.935	1.720	2.020	1.237
1.5Y	1.724	-1.10	1.737	1.758	1.797	2.113	1.724	2.113	1.232
2Y	1.727	-1.50	1.746	1.753	1.791	2.230	1.715	2.230	1.225
3Y	1.705	-1.20	1.722	1.735	1.764	2.315	1.675	2.315	1.200
4Y	1.762	-1.30	1.780	1.789	1.821	2.502	1.725	2.502	1.232
5Y	1.742	-1.80	1.764	1.775	1.810	2.602	1.697	2.602	1.217
7Y	1.824	-2.00	1.849	1.856	1.899	2.728	1.779	2.728	1.270
10Y	1.857	-2.30	1.885	1.894	1.929	2.815	1.805	2.815	1.355
20Y	1.896	-1.90	1.920	1.918	1.968	2.792	1.840	2.817	1.430

기타금리	Lv.	전일비
91d CD	1.84	0.00
CALL	1.73	0.00

국채선물	Lv.	전일비	시	고	저
KTb	109.55	0.05	109.52	109.57	109.51
LKTB	128.55	0.25	128.35	128.58	128.32

BOND SWAP SPRD (1-2Y 동안, 3-10Y 국고,금투협 시가평가 민평평균 기준)									
Tenor	Lv.	전일비	5MA	20MA	60MA	1Y Max	1Y Min	3Y Max	3Y Min
1Y	6.50	-0.10	6.54	5.00	4.11	6.75	-9.65	9.00	-17.75
1.5Y	2.35	0.10	2.11	1.03	0.14	2.65	-12.55	2.65	-19.10
2Y	-2.20	0.50	-2.90	-2.45	-2.74	-0.25	-15.70	-0.25	-25.15
3Y	-3.00	0.20	-3.44	-3.85	-3.36	2.55	-13.50	4.75	-19.50
4Y	-10.20	0.05	-10.21	-10.52	-10.58	-4.50	-25.00	2.00	-30.35
5Y	-8.95	0.55	-9.36	-9.76	-10.24	-3.20	-27.25	4.55	-27.25
7Y	-17.40	0.75	-18.13	-18.07	-19.35	-7.85	-35.15	-4.70	-37.65
10Y	-17.95	0.80	-18.67	-19.15	-19.40	-7.50	-37.50	-7.50	-38.70
20Y	-19.85	0.65	-20.35	-20.58	-21.84	1.75	-29.60	1.75	-48.50

BASIS SWAP		CRS						USD/KRW		1179.80 (+10.40)	
Lv.	전일비	Tenor	Lv.	전일비	1Y Max	1Y Min	SPRD	Lv.	전일비		
-70.00	-2.50	1Y	1.0850	-3.50	1.4750	0.9950	1*2Y	-14.00	0.00		
-75.25	-2.50	1.5Y	0.9950	-3.50	1.5250	1.2350	2*3Y	-4.50	0.00		
-76.00	-2.50	2Y	0.9450	-3.50	1.5650	1.3200	2*5Y	-7.00	1.00		
-77.50	-2.50	3Y	0.9000	-3.50	1.6550	0.9000	3*4Y	-1.00	0.50		
-77.00	-1.75	4Y	0.8900	-3.00	1.7200	0.8900	3*5Y	-2.50	1.00		
-77.75	-1.25	5Y	0.8750	-2.50	1.7800	0.8750	4*5Y	-1.50	0.50		
-72.00	-1.25	7Y	0.9300	-2.50	1.8950	0.9300	5*7Y	5.50	0.00		
-60.75	-1.00	10Y	1.0700	-2.50	2.0500	1.0700	5*10Y	19.50	0.00		

U.S. TREASURY (한국 영업일 기준 전일비)									
Tenor	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
2Y	2.2580	-0.0488	2.3068	2.2905	2.2783	2.9773	1.8277	2.9773	0.4500
10Y	2.4449	-0.0389	2.4838	2.4578	2.4902	3.2382	2.3576	3.2382	1.3600

U.S. TREASURY - KTB (한국 영업일 기준 전일비)									
Tenor	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
2Y	53.10	-3.38	56.48	54.55	52.03	103.03	-24.73	103.03	-152.70
10Y	58.79	-1.59	60.38	57.28	58.82	98.82	-11.26	98.82	-59.50

SPRD	Lv.	전일비	T-1	T-2	T-3	1Y Max	1Y Min	3Y Max	3Y Min
IRS 2*10Y	-2.75	-0.50	-2.25	-1.75	-1.25	42.50	-6.50	62.75	-6.50
KTb 2*10Y	13.00	-0.80	13.80	14.00	14.40	63.50	4.30	82.90	4.30
UST 2*10Y	18.69	0.99	17.70	16.73	21.19	79.07	6.06	177.00	6.06

TODAY MARKET DEAL LEVEL									
IRS		ODD Tenor							
06M									
09M									
01Y	79								
1.5Y	74.75								
02Y	70.25	SPRD	2y*3y -3						
03Y	67.25		3y*5y -2						
04Y	65.25		10y*15y 3.75						
05Y									
07Y									
10Y									
12Y									
15Y									
20Y									
CRS	1y 11								
	3y 90								
	3y*4y -1.5								
TODAY KRX CCP		전일비	T-1	T-2	T-3	T-4	T-5	T-6	
거래현황		101 건	27	74	45	72	0	105	118
금 액		36,116 억원	4,223	31,893	13,170	45,880	0,000	37,055	42,821

장중동향
국고채 금리, 미중무역분쟁 격화 우려에 금리 하락 마감.

IRS, 단기구간을 중심으로 오퍼리시한 모습을 보이며 금리 하락.
1년 구간을 위주로 활발했던 모습

CRS도 금리 하락 마감.